

GS Board Summary
February 03, 2020

Global ID	Local ID	Domestic No.	CPN	Days	YRS	Maturity	D. Vol (MM)	Last Yield	Traded Time	W. Ave Yld	Bid Yield	Offer Yield	Open Yield	High Yield	Low Yield	Close Yield
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054		2	0.01	2/5/2020										
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063		9	0.03	2/12/2020	1.000000	3.050000	11:26:23 AM	3.050000			3.050000	3.050000	3.050000	3.050000
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	15	0.04	2/18/2020	432.530000	3.180000	3:31:29 PM	3.264000			3.250000	3.350000	3.180000	3.180000
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072		16	0.04	2/19/2020	287.994000	3.000000	3:43:12 PM	2.995400			3.000000	3.000000	2.985000	3.000000
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040		30	0.08	3/4/2020										
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106		37	0.10	3/11/2020										
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115		44	0.12	3/18/2020	46.100000	3.000000	10:40:38 AM	3.000100			3.050000	3.050000	3.000000	3.000000
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124		51	0.14	3/25/2020	10.500000	3.050000	3:54:53 PM	3.050000			3.050000	3.050000	3.050000	3.050000
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132		58	0.16	4/1/2020	5.040000	3.200000	3:11:22 PM	3.200000			3.100000	3.200000	3.200000	3.200000
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141		65	0.18	4/8/2020	0.500000	3.100000	9:55:05 AM	3.100000			3.100000	3.100000	3.100000	3.100000
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	68	0.19	4/11/2020	1,321.645000	3.220000	3:58:49 PM	3.241400			3.220000	3.700000	3.150000	3.220000
RPTB 0 04/15/20	RPTB 0 04/15/20	PIBL0320A016		72	0.20	4/15/2020	2.062000	3.300000	10:21:28 AM	3.300000			3.300000	3.300000	3.300000	3.300000
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058		79	0.22	4/22/2020	5,274.478000	3.180000	3:55:52 PM	3.243500			3.225000	3.425000	3.100000	3.180000
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178		86	0.24	4/29/2020	28.818000	3.075000	3:51:09 PM	3.085000			3.125000	3.225000	3.050000	3.075000
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186		93	0.26	5/6/2020	2,395.278000	3.145000	3:57:19 PM	3.160500			3.200000	3.220000	3.145000	3.145000
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195		100	0.27	5/13/2020							3.150000			
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202		107	0.29	5/20/2020	1.000000	3.225000	11:26:20 AM	3.225000			3.150000	3.225000	3.225000	3.225000
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211		114	0.31	5/27/2020	9.720000	3.150000	2:25:08 PM	3.187200			3.200000	3.250000	3.150000	3.150000
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229		121	0.33	6/3/2020							3.200000			
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238		128	0.35	6/10/2020	63.382000	3.285000	2:56:54 PM	3.299900			3.300000	3.310000	3.285000	3.285000
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247		135	0.37	6/17/2020										
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256		142	0.39	6/24/2020	181.115000	3.285000	3:14:49 PM	3.292200			3.300000	3.315000	3.285000	3.285000
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264		156	0.43	7/8/2020	416.886000	3.315000	3:54:40 PM	3.359700			3.355000	3.500000	3.315000	3.315000
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019		163	0.45	7/15/2020	62.736000	3.500000	3:30:04 PM	3.408500			3.400000	3.500000	3.400000	3.500000
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273		170	0.47	7/22/2020	0.139000	3.400000	2:33:19 PM	3.400000			3.400000	3.400000	3.400000	3.400000
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028		177	0.49	7/29/2020										
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281		184	0.50	8/5/2020	570.140000	3.450000	3:57:12 PM	3.473800			3.400000	3.535000	3.450000	3.450000
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	198	0.54	8/19/2020	5.640000	3.500000	2:20:54 PM	3.500000			3.500000	3.500000	3.500000	3.500000
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290		198	0.54	8/19/2020	2.300000	3.475000	2:30:18 PM	3.482800			3.535000	3.535000	3.475000	3.475000
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	199	0.55	8/20/2020	649.820000	3.600000	2:28:15 PM	3.611400			3.630000	3.630000	3.575000	3.600000
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306		212	0.58	9/2/2020	2.470000	3.450000	3:18:09 PM	3.456900			3.450000	3.535000	3.450000	3.450000
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	226	0.62	9/16/2020										
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315		226	0.62	9/16/2020	46.690000	3.450000	2:49:12 PM	3.495800			3.450000	3.535000	3.450000	3.450000
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323		247	0.68	10/7/2020	11.583000	3.500000	3:22:15 PM	3.534500			3.500000	3.535000	3.500000	3.500000
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332		261	0.72	10/21/2020	0.300000	3.550000	2:13:40 PM	3.550000			3.500000	3.550000	3.550000	3.550000
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358		275	0.75	11/4/2020	8.573000	3.550000	10:19:05 AM	3.550000			3.550000	3.550000	3.550000	3.550000
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367		289	0.79	11/18/2020	1.000000	3.600000	2:17:36 PM	3.600000			3.600000	3.600000	3.600000	3.600000
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375		303	0.83	12/2/2020	1.000000	3.625000	2:12:46 PM	3.625000			3.625000	3.625000	3.625000	3.625000
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	317	0.87	12/16/2020										
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017		338	0.93	1/6/2021	65.045000	3.835000	3:49:57 PM	3.835600			3.835000	3.840000	3.835000	3.835000
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026		345	0.95	1/13/2021										
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035		352	0.96	1/20/2021	600.000000	3.890000	3:47:26 PM	3.885000			3.880000	3.890000	3.880000	3.890000
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	357	0.98	1/25/2021	286.110000	3.900000	3:56:26 PM	3.895600			3.850000	3.950000	3.850000	3.900000
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044		359	0.98	1/27/2021	721.939000	3.900000	3:59:40 PM	3.907700			3.900000	3.915000	3.800000	3.900000
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	394	1.08	3/3/2021	1.360000	4.050000	11:56:32 AM	4.050000			4.050000	4.050000	4.050000	4.050000
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	411	1.13	3/20/2021	985.780000	4.030000	3:58:58 PM	4.031900			4.050000	4.075000	3.995000	4.030000
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	450	1.23	4/28/2021	7.333000	3.925000	11:24:31 AM	3.925000			3.925000	3.925000	3.925000	3.925000
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	496	1.36	6/13/2021	951.720000	3.950000	3:46:09 PM	3.944900			3.950000	4.000000	4.100000	3.950000
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	625	1.71	10/20/2021	0.640000	4.100000	2:21:08 PM	4.100000			4.100000	4.100000	4.100000	4.100000
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	660	1.81	11/24/2021										
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	716	1.96	1/19/2022	5.890000	4.175000	3:56:17 PM	4.173800			3.985000	4.125000	4.175000	4.175000
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	723	1.98	1/26/2022	161.016000	4.110000	11:43:50 AM	4.123800			4.152500	4.152500	4.110000	4.110000
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	770	2.11	3/14/2022										
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	882	2.42	7/4/2022	106.746000	4.125000	11:36:14 AM	4.110900			4.000000	4.110000	4.125000	4.125000
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	911	2.49	8/2/2022										
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	953	2.61	9/13/2022										
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	987	2.70	10/17/2022										
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	1,035	2.83	12/4/2022	1,745.200000	4.190000	3:57:39 PM	4.190000			4.175000	4.230000	4.175000	4.190000

